

LAMPIRAN

Lampiran 1. Sampel Perusahaan *Food and Beverages* Periode 2015-2019

No.	Kode Saham	Nama
1.	ADES	Akasha Wira International Tbk
2.	AISA	Tiga Pilar Sejahtera Food Tbk
3.	ALTO	Tri Banyan Tirta Tbk
4.	BTEK	Bumi Teknokultura Unggul Tbk
5.	BUDI	Budi Starch & Sweetener Tbk
6.	CEKA	Wilmar Cahaya Indonesia Tbk
7.	DLTA	Delta Djakarta Tbk
8.	ICBP	Indofood CBP Sukses Makmur Tbk
9.	IIKP	Inti Agri Resources Tbk
10.	INDF	Indofood Sukses Makmur Tbk
11.	MLBI	Multi Bintang Indonesia Tbk
12.	MYOR	Mayora Indah Tbk
13.	PSDN	Prasidha Aneka Niaga Tbk
14.	ROTI	Nippon Indosari Corpindo Tbk
15.	SKBM	Sekar Bumi Tbk
16.	SKLT	Sekar Laut Tbk
17.	STTP	Siantar Top Tbk
18.	TBLA	Tunas Baru Lampung Tbk
19.	ULTJ]	Ultra Jaya Milk Industry & Trading Company Tbk

Lampiran 2. Data Return Saham Sampel Perusahaan Tahun 2015-2019

2015			
	Harga 2015	Harga 2014	RS
ADES	1.256	1.739	-0,277
AISA	1.808	2.168	-0,166
ALTO	339	456	-0,255
BTEK	135	141	-0,041
BUDI	85	109	-0,219
CEKA	691	869	-0,205
DLTA	5.438	7.377	-0,263
ICBP	6.617	5.354	0,236
IHKP	195	202	-0,033
INDF	6.405	6.931	-0,076
MLBI	8.684	11.370	-0,236
MYOR	1.043	1.134	-0,080
PSDN	122	161	-0,239
ROTI	1.199	1.199	0,000
SKBM	920	958	-0,040
SKLT	347	381	-0,090
STTP	3.007	2.660	0,130
TBLA	563	606	-0,070
ULTJ	977	1.014	-0,036

2016			
	Harga 2016	Harga 2015	RS
ADES	1.161	1.256	-0,076
AISA	1.618	1.808	-0,105
ALTO	328	339	-0,033
BTEK	129	135	-0,051
BUDI	80	85	-0,067
CEKA	1.043	691	0,510
DLTA	5.354	5.438	-0,016
ICBP	8.385	6.617	0,267
IHKP	341	195	0,745
INDF	7.451	6.405	0,163
MLBI	10.320	8.684	0,188
MYOR	1.417	1.043	0,359
PSDN	138	122	0,125
ROTI	1.456	1.199	0,215
SKBM	705	920	-0,234

SKLT	352	347	0,016
STTP	3.211	3.007	0,068
TBLA	720	563	0,278
ULTJ	1.048	977	0,073

2017			
	Harga 2017	Harga 2016	RS
ADES	1048	1.161	-0,097
AISA	1494	1.618	-0,077
ALTO	343	328	0,046
BTEK	134	129	0,044
BUDI	97	80	0,218
CEKA	1499	1.043	0,437
DLTA	4576	5.354	-0,145
ICBP	8612	8.385	0,027
IHKP	251	341	-0,263
INDF	8214	7.451	0,102
MLBI	12656	10.320	0,226
MYOR	2031	1.417	0,433
PSDN	182	138	0,320
ROTI	1384	1.456	-0,049
SKBM	545	705	-0,226
SKLT	943	352	1,679
STTP	3632	3.211	0,131
TBLA	1350	720	0,877
ULTJ	1192	1.048	0,137

2018			
	Harga 2018	Harga 2017	RS
ADES	924	1048	-0,118
AISA	352	1494	-0,764
ALTO	386	343	0,125
BTEK	133	134	-0,010
BUDI	109	97	0,129
CEKA	1166	1499	-0,222
DLTA	5339	4576	0,167
ICBP	8827	8612	0,025
IHKP	235	251	-0,066
INDF	6756	8214	-0,178
MLBI	15932	12656	0,259

MYOR	2708	2031	0,333
PSDN	309	182	0,701
ROTI	1108	1384	-0,200
SKBM	516	545	-0,053
SKLT	1273	943	0,350
STTP	4025	3632	0,108
TBLA	1044	1350	-0,227
ULTJ	1255	1192	0,053

2019			
	Harga 2019	Harga 2018	RS
ADES	1.061	924	0,149
AISA	168	352	-0,523
ALTO	388	386	0,005
BTEK	94	133	-0,290
BUDI	102	109	-0,071
CEKA	1.355	1166	0,163
DLTA	6.813	5339	0,276
ICBP	10.657	8827	0,207
IIKP	101	235	-0,571
INDF	7.293	6756	0,079
MLBI	18.181	15932	0,141
MYOR	2.429	2708	-0,103
PSDN	199	309	-0,357
ROTI	1.274	1108	0,150
SKBM	440	516	-0,148
SKLT	1.535	1273	0,206
STTP	3.677	4025	-0,086
TBLA	875	1044	-0,161
ULTJ	1.404	1255	0,119

Lampiran 3. Data *Current Ratio* Sampel Perusahaan Tahun 2015-2019

2015			
	Current Assets	Current Liabilities	CR
ADES	276.323	199.364	1,386
AISA	4.463.635	2.750.456	1,623
ALTO	555.760	351.137	1,583
BTEK	479.455	1.035.121	0,463
BUDI	1.492.365	1.491.109	1,001

CEKA	1.253.020	816.472	1,535
DLTA	902.007	140.420	6,424
ICBP	13.961.500	6.002.344	2,326
IHKP	113.560	11.254	1,009
INDF	42.816.745	25.107.539	1,705
MLBI	709.956	1.215.227	0,584
MYOR	7.454.348	3.151.496	2,365
PSDN	286.838	236.911	1,211
ROTI	812.991	395.921	2,053
SKBM	341.724	298.418	1,145
SKLT	189.759	159.133	1,192
STTP	875.470	554.492	1,579
TBLA	3.128.687	2.707.963	1,155
ULTJ	2.103.266	561.629	3,745

2016			
	Current Assets	Current Liabilities	CR
ADES	319.614	195.466	1,635
AISA	5.949.164	2.504.330	2,376
ALTO	249.821	331.533	0,754
BTEK	660.182	1.101.430	0,599
BUDI	1.092.360	1.090.816	1,001
CEKA	1.103.866	504.209	2,189
DLTA	1.048.134	137.843	7,604
ICBP	15.571.362	6.469.785	2,407
IHKP	47.792	70.485	0,678
INDF	28.985.443	19.219.441	1,508
MLBI	901.258	1.326.261	0,680
MYOR	8.739.783	3.884.052	2,250
PSDN	349.455	329.735	1,060
ROTI	949.415	320.501	2,962
SKBM	519.270	468.980	1,107
SKLT	222.687	169.302	1,315
STTP	921.134	556.753	1,654
TBLA	5.058.143	4.583.285	1,104
ULTJ	3.622.697	747.873	4,844

2017			
	Current Assets	Current Liabilities	CR
ADES	294.244	244.888	1,202

AISA	881	4.154	0,212
ALTO	192.943	179.485	1,075
BTEK	1.105.184	1.096.688	1,008
BUDI	1.027.489	1.019.986	1,007
CEKA	988.479	444.383	2,224
DLTA	1.998.890	231.411	8,638
ICBP	16.579	6.828	2,428
IKP	18.602	22.704	0,819
INDF	32.948	21.638	1,523
MLBI	1.076.845	1.304.114	0,826
MYOR	10.674.200	4.473.628	2,386
PSDN	387.041	333.943.	1,159
ROTI	2.320	1.027	2,259
SKBM	837	512	1,635
SKLT	267	212	1,259
STTP	1.203.030	459.312	2,619
TBLA	5.143.894	4.637.979	1,109
ULTJ	4.517.573	1.077.691	4,192

2018			
	Current Assets	Current Liabilities	CR
ADES	364.138	262.397	1,388
AISA	789	5.178	0,152
ALTO	188.531	246.962	0,763
BTEK	1.042.216	483.324	2,156
BUDI	1.472.140	1.467.508	1,003
CEKA	809.166	158.255	5,113
DLTA	1.920.967	266.864	7,198
ICBP	14.122	7.235	1,952
IKP	21.055	22.158	0,950
INDF	33.273	31.204	1,066
MLBI	1.228.961	1.578.919	0,778
MYOR	12.647.859	4.764.510	2,655
PSDN	371.088	361.013	1,028
ROTI	1.876	525	3,573
SKBM	851	616	1,383
SKLT	357	291	1,227
STTP	1.250.807	676.674	1,848
TBLA	6.203.335	3.300.644	1,879
ULTJ	5.123.549	1.164.938	4,398

2019			
	Current Assets	Current Liabilities	CR
ADES	351.120	175.191	2,004
AISA	474	1.153	0,411
ALTO	176.818	200.070	0,884
BTEK	914.969	521.992	1,753
BUDI	1.141.009	1.133.685	1,006
CEKA	1.067.652	222.440.	4,800
DLTA	1.292.805	160.587	8,050
ICBP	16.625	6.556	2,536
IHKP	123.860	22.889	5,411
INDF	31.403	24.687	1,272
MLBI	1.162.802	1.588.693	0,732
MYOR	12.776.103	3.726.360	3,429
PSDN	285.684	378.030	0,756
ROTI	1.874	1.107	1,693
SKBM	890	669	1,330
SKLT	378	293	1,290
STTP	1.165.406	408.491	2,853
TBLA	6.551.760	4.027.369	1,627
ULTJ	3.716.641	836.314	4,444

Lampiran 4. Data Return on Equity Sampel Perusahaan Tahun 2015-2019

2015			
	Net Income	Equity	ROE
ADES	32.839	328.369	0,100
AISA	373.750	3.966.907	0,094
ALTO	-24.345	506.973	-0,048
BTEK	2.830.064	437.840.594	0,006
BUDI	21.072	1.105.251	0,019
CEKA	106.549	639.894	0,167
DLTA	192.046	849.623	0,226
ICBP	2.923.148	16.560.624	0,177
IHKP	-16.149.693	319.144.425	-0,051
INDF	3.709.501	43.121.593	0,086
MLBI	496.909	766.480	0,648
MYOR	1.250.234	5.194.460	0,241
PSDN	-42.619	324.319	-0,131
ROTI	270.539	1.188.535	0,228
SKBM	40.150	344.088	0,117

SKLT	20.067	152.045	0,132
STTP	185.706	1.008.810	0,184
TBLA	200.783	2.878.477	0,070
ULTJ	523.101	2.797.506	0,187

2016			
	Net Income	Equity	ROE
ADES	55.951	384.388	0,146
AISA	719.228	4.264.400	0,169
ALTO	- 26.500	480.842	-0,055
BTEK	2.246.189	1.510.854.682	0,001
BUDI	38.624	1.164.982	0,033
CEKA	249.697	887.921	0,281
DLTA	254.509	1.012.374	0,251
ICBP	3.631.301	18.500.823	0,196
IIKP	- 27.568	280.234	-0,098
INDF	5.266.906	43.941.423	0,120
MLBI	982.129	820.640	1,197
MYOR	1.388.677	6.265.256	0,222
PSDN	-36.662.	280.285	-0,131
ROTI	279.778	1.442.752	0,194
SKBM	222.545	368.390	0,604
SKLT	20.646	296.151	0,070
STTP	174.177	1.168.513	0,149
TBLA	638.167	3.420.615	0,187
ULTJ	709.826	3.489.234	0,203

2017			
	Net Income	Equity	ROE
ADES	38242	423.011,000	0,090
AISA	- 5.234.288	-3.347.901	1,563
ALTO	- 62.849	419.284	-0,150
BTEK	-51.679	1.987.619	-0,026
BUDI	45.691	1.194.700	0,038
CEKA	107.421	903.044	0,119
DLTA	279.773	1.144.645	0,244
ICBP	3.543	20.324	0,174
IIKP	- 13.010	288.887	-0,045
INDF	5.097	47.103	0,108
MLBI	1.322.067	1.064.905	1,241

MYOR	1.630.954	7.354.346	0,222
PSDN	32.150	299.485	0,107
ROTI	135	2.820	0,048
SKBM	25.880	1.023.237	0,025
SKLT	22.970	307.569	0,075
STTP	216.024	1.384.772	0,156
TBLA	900.716	3.999.946	0,225
ULTJ	718.402	4.197.711	0,171

2018			
	Net Income	Equity	ROE
ADES	52.958	481.914	0,110
AISA	- 123.513	- 3.450.942	0,036
ALTO	- 33.021	387.126.	-0,085
BTEK	114.287	2.260.528	0,051
BUDI	50.467	1.226.484	0,041
CEKA	92.649	976.647	0,095
DLTA	338.129	1.284.164	0,263
ICBP	4.658	22.707	0,205
IKKP	85.544	274.343	0,312
INDF	4.961	49.917	0,099
MLBI	1.224.807	1.167.536	1,049
MYOR	1.760.434	8.542.544	0,206
PSDN	-46.599	242.897	-0,192
ROTI	127	2.917	0,044
SKBM	15.954	1.040.576	0,015
SKLT	31.954	339.236	0,094
STTP	255.088	1.646.387	0,155
TBLA	767.355	4.783.616	0,160
ULTJ	701.607	4.774.956	0,147

2019			
	Net Income	Equity	ROE
ADES	1.134.776	-1.657.853	-0,684
AISA	- 7.383	380.730	-0,019
ALTO	-117.912	2.142.615	-0,055
BTEK	64.021	1.285.318	0,050
BUDI	215.459	1.131.294	0,190
CEKA	317.815	1.213.563	0,262
DLTA	5.360	26.671	0,201

ICBP	-15.074	359.441	-0,042
IHKP	5.903	54.203	0,109
INDF	1.206.059	1.146.007	1,052
MLBI	2.039.404	9.899.940	0,206
MYOR	-25.762	175.963	-0,146
PSDN	237	3.093	0,077
ROTI	957.169	1.035.820.381	0,001
SKBM	44.943	380.381	0,118
SKLT	482.590	2.148.007	0,225
STTP	721.522	5.362.924	0,135
TBLA	1.035.865	5.655.139	0,183
ULTJ	1.134.776	-1.657.853	-0,684

Lampiran 5. Data Debt to Equity Ratio Sampel Perusahaan Tahun 2015-2019

2015			
	Utang	Equity	DER
ADES	324.855	328.369	0,989
AISA	5.094.702	3.966.907	1,284
ALTO	673.256	531.973	1,266
BTEK	2.760.410	437.840	6,305
BUDI	2.160.702	1.105.251	1,955
CEKA	845.933	639.894	1,322
DLTA	188.701	849.622	0,222
ICBP	10.173.713	16.386.911	0,621
IHKP	12.858.662	319.144.425	0,040
INDF	48.709.933	43.121.593	1,130
MLBI	1.334.373	766.480	1,741
MYOR	6.148.256	5.194.460	1,184
PSDN	296.079.753	324.319.100	0,913
ROTI	1.517.789	1.188.535	1,277
SKBM	420.397	244.088	1,722
SKLT	225.066	152.045	1,480
STTP	910.759	1.008.810	0,903
TBLA	6.405.298	2.878.477	2,225
ULTJ	742.410	2.539.996	0,292

2016			
	Utang	Equity	DER
ADES	383.091	384.388	0,997

AISA	4.990.139	4.264.400	1,170
ALTO	684.253	480.845	1,423
BTEK	3.368.860	1.510.854	2,230
BUDI	1.766.825	1.164.982	1,517
CEKA	538.045	887.921	0,606
DLTA	185.423	1.012.375	0,183
ICBP	10.410.125	18.500.823	0,563
IKP	84.698	280.234	0,302
INDF	38.233.092	43.941.423	0,870
MLBI	1.454.398	820.640	1,772
MYO R	6.657.155	6.265.256	1,063
PSDN	373.511	280.285	1,333
ROTI	1.476.890	1.442.756	1,024
SKBM	633.268	368.390	1,719
SKLT	272.089	296.151	0,919
STTP	1.167.810	1.168.513	0,999
TBLA	9.176.209	3.420.615	2,683
ULTJ	749.967	3.489.234	0,215

2017			
	Utang	Equity	DER
ADES	417.225	423.011	0,986
AISA	5.329.841	- 3.347.901	-1,592
ALTO	690.099	419.284	1,646
BTEK	3.318.435	1.987.619	1,670
BUDI	1.744.756	1.194.700	1,460
CEKA	489.592	903.044	0,542
DLTA	196.197	1.144.645	0,171
ICBP	11.295	20.324	0,556
IKP	25.036	288.887	0,087
INDF	41.298	47.103	0,877
MLBI	1.445.173	1.064.905	1,357
MYO R	7.561.503	7.354.346	1,028
PSDN	391.494	299.485	1,307
ROTI	1.739	2.820	0,617
SKBM	599.790	1.023.237	0,586
SKLT	328.714	307.569	1,069
STTP	957.660	1.384.772	0,692
TBLA	10.024.540	3.999.946	2,506

ULTJ	978.185	4.197.711	0,233
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2018			
	Utang	Equity	DER
ADES	399.361	481.914	0,829
AISA	5.267.348	-3.450.942	-1,526
ALTO	722.716	387.126	1,867
BTEK	2.904.707	2.260.528	1,285
BUDI	2.166.496	1.226.484	1,766
CEKA	192.308	976.647	0,197
DLTA	239.353	1.284.164	0,186
ICBP	11.660	22.707	0,513
IKP	23.746	274.343	0,087
INDF	46.621	49.917	0,934
MLBI	1.721.965	1.167.536	1,475
MYO R	9.049.162	8.542.544	1,059
PSDN	454.760	242.897	1,872
ROTI	1.477	2.917	0,506
SKBM	730.789	1.040.576	0,702
SKLT	408.057	339.236	1,203
STTP	984.801	1.646.387	0,598
TBLA	11.556.300	4.783.616	2,416
ULTJ	780.915	4.774.956	0,164

2019			
	Utang	Equity	DER
ADES	254.438	567.937	0,448
AISA	3.526.819	- 1.657.853	-2,127
ALTO	722.719	380.730	1,898
BTEK	2.832.632	2.142.615	1,322
BUDI	1.714.449	1.285.318	1,334
CEKA	261.784	1.131.294	0,231
DLTA	212.420	1.213.563	0,175
ICBP	12.038	26.671	0,451
IKP	25.039	359.441	0,070
INDF	41.996	54.203	0,775
MLBI	1.750.943	1.146.007	1,528
MYO R	9.137.979	9.899.940	0,923

PSDN	587.528	175.963	3,339
ROTI	1.589	3.093	0,514
SKBM	784.562	1.035.820	0,757
SKLT	410.463	380.381	1,079
STTP	733.556	2.148.007	0,342
TBLA	12.000.079	5.362.924	2,238
ULTJ	953.283	5.655.139	0,169

Lampiran 6. Tabulasi Data

NO.	KODE	Tahun	Y (Rs)	X1 (CR)	X2 (ROE)	X3 (DER)
1.	ADES	2015	-0,277	1,3860	0,1000	0,9893
		2016	-0,076	1,6351	0,1456	0,9966
		2017	-0,097	1,2015	0,0904	0,9863
		2018	-0,118	1,3877	0,1099	0,8287
		2019	0,149	2,0042	0,1477	0,4480
2.	AISA	2015	-0,166	1,6229	0,0942	1,2843
		2016	-0,105	2,3756	0,1687	1,1702
		2017	-0,077	0,2121	1,5635	-1,5920
		2018	-0,764	0,1524	0,0358	-1,5264
		2019	-0,523	0,4114	-0,6845	-2,1273
3.	ALTO	2015	-0,255	1,5827	-0,0480	1,2656
		2016	-0,033	0,7535	-0,0551	1,4230
		2017	0,046	1,0750	-0,1499	1,6459
		2018	0,125	0,7634	-0,0853	1,8669
		2019	0,005	0,8838	-0,0194	1,8982
4.	BTEK	2015	-0,041	0,4632	0,0065	5,2000
		2016	-0,051	0,5994	0,0015	2,2298
		2017	0,044	1,0077	-0,0260	1,6696
		2018	-0,010	2,1564	0,0506	1,2850
		2019	-0,290	1,7528	-0,0550	1,3220
5.	BUDI	2015	-0,219	1,0008	0,0191	1,9549
		2016	-0,067	1,0014	0,0332	1,5166
		2017	0,218	1,0074	0,0382	1,4604
		2018	0,129	1,0032	0,0411	1,7664
		2019	-0,071	1,0065	0,0498	1,3339
6.	CEKA	2015	-0,205	1,5347	0,1665	1,3220
		2016	0,510	2,1893	0,2812	0,6060
		2017	0,437	2,2244	0,1190	0,5422
		2018	-0,222	5,1130	0,0949	0,1969
		2019	0,163	4,7997	0,1905	0,2314

7.	DLTA	2015	-0,263	6,4236	0,2260	0,2221
		2016	-0,016	7,6038	0,2514	0,1832
		2017	-0,145	8,6378	0,2444	0,1714
		2018	0,167	7,1983	0,2633	0,1864
		2019	0,276	8,0505	0,2619	0,1750
8.	ICBP	2015	0,236	2,3260	0,1765	0,6208
		2016	0,267	2,4068	0,1963	0,5627
		2017	0,027	2,4283	0,1743	0,5557
		2018	0,025	1,9517	0,2051	0,5135
		2019	0,207	2,5357	0,2010	0,4514
9.	IHKP	2015	-0,033	1,0090	-0,0506	0,0403
		2016	0,745	0,6780	-0,0984	0,3022
		2017	-0,263	0,8193	-0,0450	0,0867
		2018	-0,066	0,9502	0,3118	0,0866
		2019	-0,571	5,4112	-0,0419	0,0697
10.	INDF	2015	-0,076	1,7053	0,0860	1,1296
		2016	0,163	1,5081	0,1199	0,8701
		2017	0,102	1,5227	0,1082	0,8768
		2018	-0,178	1,0663	0,0994	0,9340
		2019	0,079	1,2721	0,1089	0,7748
11.	MLBI	2015	-0,236	0,5842	0,6483	1,7409
		2016	0,188	0,6795	1,1968	1,7723
		2017	0,226	0,8257	1,2415	1,3571
		2018	0,259	0,7784	1,0491	1,4749
		2019	0,141	0,7319	1,0524	1,5279
12.	MYOR	2015	-0,080	2,3653	0,2407	1,1836
		2016	0,359	2,2502	0,2216	1,0626
		2017	0,433	2,3860	0,2218	1,0282
		2018	0,333	2,6546	0,2061	1,0593
		2019	-0,103	3,4286	0,2060	0,9230
13.	PSDN	2015	-0,239	1,2107	-0,1314	0,9129
		2016	0,125	1,0598	-0,1308	1,3326
		2017	0,320	1,1590	0,1074	1,3072
		2018	0,701	1,0279	-0,1918	1,8722
		2019	-0,357	0,7557	-0,1464	3,3389
14.	ROTI	2015	-0,0004	2,0534	0,2276	1,2770
		2016	0,215	2,9623	0,1939	1,0237
		2017	-0,049	2,2590	0,0479	0,6167
		2018	-0,200	3,5733	0,0435	0,5063
		2019	0,150	1,6929	0,0766	0,5137
15.	SKBM	2015	-0,040	1,1451	0,1167	1,7223

		2016	-0,234	1,1072	0,6041	1,7190
		2017	-0,226	1,6353	0,0253	0,5862
		2018	-0,053	1,3833	0,0153	0,7023
		2019	-0,148	1,3301	0,0009	0,7574
16.	SKLT	2015	-0,090	1,1925	0,1320	1,4803
		2016	0,016	1,3153	0,0697	0,9188
		2017	1,679	1,2594	0,0747	1,0687
		2018	0,350	1,2268	0,0942	1,2029
		2019	0,206	1,2901	0,1182	1,0791
17.	STTP	2015	0,130	1,5789	0,1841	0,9028
		2016	0,068	1,6545	0,1491	0,9994
		2017	0,131	2,6192	0,1560	0,6916
		2018	0,108	1,8485	0,1549	0,5982
		2019	-0,086	2,8530	0,2247	0,3415
18.	TBLA	2015	-0,070	1,1554	0,0698	2,2252
		2016	0,278	1,1036	0,1866	2,6826
		2017	0,877	1,1091	0,2252	2,5062
		2018	-0,227	1,8794	0,1604	2,4158
		2019	-0,161	1,6268	0,1345	2,2376
19.	ULTJ	2015	-0,036	3,7449	0,1870	0,2923
		2016	0,073	4,8440	0,2034	0,2149
		2017	0,137	4,1919	0,1711	0,2330
		2018	0,053	4,3981	0,1469	0,1635
		2019	0,119	4,4441	0,1832	0,1686

Lampiran 7. Hasil Uji Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
Return Saham	95	-.764	1.679	.04082	.307248
CR	95	.152	8.638	2.06513	1.721094
ROE	95	-.684	1.563	.16202	.297791
DER	95	-2.127	5.200	.99735	.934560
Valid N (listwise)	95				

Lampiran 8. Hasil Uji Asumsi Klasik

1. Uji Normalitas

		Unstandardized Residual
N		95
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.30070277
Most Extreme Differences	Absolute	.123
	Positive	.123
	Negative	-.083
Test Statistic		.123
Asymp. Sig. (2-tailed)		.001 ^c
Monte Carlo Sig. (2-tailed)	Sig.	.101 ^d
	99% Confidence Interval	
	Lower Bound	.093
	Upper Bound	.109

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. Based on 10000 sampled tables with starting seed 2000000.

2. Uji Heterokedastisitas

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.238	.052		4.578	.000
	CR	-.009	.014	-.072	-.652	.516

	ROE	-.106	.076	-.145	-1.397	.166
	DER	.003	.026	.013	.114	.909

b. Dependent Variable: Abs_Res

3. Uji Multikolinieritas

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.047	.072	-.644	.521		
	CR	.005	.020	.255	.799	.879	1.138
	ROE	.140	.106	1.322	.190	.999	1.001
	DER	.055	.036	1.518	.133	.878	1.139

c. Dependent Variable: Return_Saham

4. Uji Autokorelasi

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.258 ^a	.067	.025	.303292	1.985

b. Predictors: (Constant), LAG_Return_Saham, CR, ROE, DER

d. Dependent Variable: Return_Saham

Lampiran 9. Hasil Uji Regresi Linier

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1	(Constant)	-.047	.072	-.644	.521

	CR	.005	.020	.028	.255	.799
	ROE	.140	.106	.136	1.322	.190
	DER	.055	.036	.166	1.518	.133

b. Dependent Variable: Return_Saham

Lampiran 10. Hasil Uji T

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.047	.072		-.644	.521
	CR	.005	.020	.028	.255	.799
	ROE	.140	.106	.136	1.322	.190
	DER	.055	.036	.166	1.518	.133

b. Dependent Variable: Return_Saham

Lampiran 11. Hasil Uji Adjusted R Square

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.205 ^a	.042	.011	.305619

b. Predictors: (Constant), CR, ROE, DER

Lampiran 12. Tabel Durbin-Watson, $\alpha = 5\%$

n	k=1		k=2		k=3		k=4		k=5	
	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
6	0.61	1.40								
	02	02								
7	0.69	1.35	0.46	1.89						
	96	64	72	64						
8	0.76	1.33	0.55	1.77	0.36	2.28				
	29	24	91	71	74	66				
9	0.82	1.31	0.62	1.69	0.45	2.12	0.29	2.58		
	43	99	91	93	48	82	57	81		
10	0.87	1.31	0.69	1.64	0.52	2.01	0.37	2.41	0.24	2.82
	91	97	72	13	53	63	60	37	27	17
11	0.92	1.32	0.75	1.60	0.59	1.92	0.44	2.28	0.31	2.64
	73	41	80	44	48	80	41	33	55	46
12	0.97	1.33	0.81	1.57	0.65	1.86	0.51	2.17	0.37	2.50
	08	14	22	94	77	40	20	66	96	61
13	1.00	1.34	0.86	1.56	0.71	1.81	0.57	2.09	0.44	2.38
	97	04	12	21	47	59	45	43	45	97
14	1.04	1.35	0.90	1.55	0.76	1.77	0.63	2.02	0.50	2.29
	50	03	54	07	67	88	21	96	52	59
15	1.07	1.36	0.94	1.54	0.81	1.75	0.68	1.97	0.56	2.21
	70	05	55	32	40	01	52	74	20	98
16	1.10	1.37	0.98	1.53	0.85	1.72	0.73	1.93	0.61	2.15
	62	09	20	86	72	77	40	51	50	67
17	1.13	1.38	1.01	1.53	0.89	1.71	0.77	1.90	0.66	2.10
	30	12	54	61	68	01	90	05	41	41
18	1.15	1.39	1.04	1.53	0.93	1.69	0.82	1.87	0.70	2.06
	76	13	61	53	31	61	04	19	98	00
19	1.18	1.40	1.07	1.53	0.96	1.68	0.85	1.84	0.75	2.02
	04	12	43	55	66	51	88	82	23	26
20	1.20	1.41	1.10	1.53	0.99	1.67	0.89	1.82	0.79	1.99
	15	07	04	67	76	63	43	83	18	08
21	1.22	1.42	1.12	1.53	1.02	1.66	0.92	1.81	0.82	1.96
	12	00	46	85	62	94	72	16	86	35
22	1.23	1.42	1.14	1.54	1.05	1.66	0.95	1.79	0.86	1.94
	95	89	71	08	29	40	78	74	29	00
23	1.25	1.43	1.16	1.54	1.07	1.65	0.98	1.78	0.89	1.91

3	67	75	82	35	78	97	64	55	49	96
2	1.27	1.44	1.18	1.54	1.10	1.65	1.01	1.77	0.92	1.90
4	28	58	78	64	10	65	31	53	49	18
2	1.28	1.45	1.20	1.54	1.12	1.65	1.03	1.76	0.95	1.88
5	79	37	63	95	28	40	81	66	30	63
2	1.30	1.46	1.22	1.55	1.14	1.65	1.06	1.75	0.97	1.87
6	22	14	36	28	32	23	16	91	94	27
2	1.31	1.46	1.23	1.55	1.16	1.65	1.08	1.75	1.00	1.86
7	57	88	99	62	24	10	36	27	42	08
2	1.32	1.47	1.25	1.55	1.18	1.65	1.10	1.74	1.02	1.85
8	84	59	53	96	05	03	44	73	76	02
2	1.34	1.48	1.26	1.56	1.19	1.64	1.12	1.74	1.04	1.84
9	05	28	99	31	76	99	41	26	97	09
3	1.35	1.48	1.28	1.56	1.21	1.64	1.14	1.73	1.07	1.83
0	20	94	37	66	38	98	26	86	06	26
3	1.36	1.49	1.29	1.57	1.22	1.65	1.16	1.73	1.09	1.82
1	30	57	69	01	92	00	02	52	04	52
3	1.37	1.50	1.30	1.57	1.24	1.65	1.17	1.73	1.10	1.81
2	34	19	93	36	37	05	69	23	92	87
3	1.38	1.50	1.32	1.57	1.25	1.65	1.19	1.72	1.12	1.81
3	34	78	12	70	76	11	27	98	70	28
3	1.39	1.51	1.33	1.58	1.27	1.65	1.20	1.72	1.14	1.80
4	29	36	25	05	07	19	78	77	39	76
3	1.40	1.51	1.34	1.58	1.28	1.65	1.22	1.72	1.16	1.80
5	19	91	33	38	33	28	21	59	01	29
3	1.41	1.52	1.35	1.58	1.29	1.65	1.23	1.72	1.17	1.79
6	07	45	37	72	53	39	58	45	55	87
3	1.41	1.52	1.36	1.59	1.30	1.65	1.24	1.72	1.19	1.79
7	90	97	35	04	68	50	89	33	01	50
3	1.42	1.53	1.37	1.59	1.31	1.65	1.26	1.72	1.20	1.79
8	70	48	30	37	77	63	14	23	42	16
3	1.43	1.53	1.38	1.59	1.32	1.65	1.27	1.72	1.21	1.78
9	47	96	21	69	83	75	34	15	76	86
4	1.44	1.54	1.39	1.60	1.33	1.65	1.28	1.72	1.23	1.78
0	21	44	08	00	84	89	48	09	05	59
4	1.44	1.54	1.39	1.60	1.34	1.66	1.29	1.72	1.24	1.78
1	93	90	92	31	80	03	58	05	28	35
4	1.45	1.55	1.40	1.60	1.35	1.66	1.30	1.72	1.25	1.78
2	62	34	73	61	73	17	64	02	46	14

4	1.46	1.55	1.41	1.60	1.36	1.66	1.31	1.72	1.26	1.77
3	28	77	51	91	63	32	66	00	60	94
4	1.46	1.56	1.42	1.61	1.37	1.66	1.32	1.72	1.27	1.77
4	92	19	26	20	49	47	63	00	69	77
4	1.47	1.56	1.42	1.61	1.38	1.66	1.33	1.72	1.28	1.77
5	54	60	98	48	32	62	57	00	74	62
4	1.48	1.57	1.43	1.61	1.39	1.66	1.34	1.72	1.29	1.77
6	14	00	68	76	12	77	48	01	76	48
4	1.48	1.57	1.44	1.62	1.39	1.66	1.35	1.72	1.30	1.77
7	72	39	35	04	89	92	35	03	73	36
4	1.49	1.57	1.45	1.62	1.40	1.67	1.36	1.72	1.31	1.77
8	28	76	00	31	64	08	19	06	67	25
4	1.49	1.58	1.45	1.62	1.41	1.67	1.37	1.72	1.32	1.77
9	82	13	64	57	36	23	01	10	58	16
5	1.50	1.58	1.46	1.62	1.42	1.67	1.37	1.72	1.33	1.77
0	35	49	25	83	06	39	79	14	46	08
5	1.50	1.58	1.46	1.63	1.42	1.67	1.38	1.72	1.34	1.77
1	86	84	84	09	73	54	55	18	31	01
5	1.51	1.59	1.47	1.63	1.43	1.67	1.39	1.72	1.35	1.76
2	35	17	41	34	39	69	29	23	12	94
5	1.51	1.59	1.47	1.63	1.44	1.67	1.40	1.72	1.35	1.76
3	83	51	97	59	02	85	00	28	92	89
5	1.52	1.59	1.48	1.63	1.44	1.68	1.40	1.72	1.36	1.76
4	30	83	51	83	64	00	69	34	69	84
5	1.52	1.60	1.49	1.64	1.45	1.68	1.41	1.72	1.37	1.76
5	76	14	03	06	23	15	36	40	43	81
5	1.53	1.60	1.49	1.64	1.45	1.68	1.42	1.72	1.38	1.76
6	20	45	54	30	81	30	01	46	15	78
5	1.53	1.60	1.50	1.64	1.46	1.68	1.42	1.72	1.38	1.76
7	63	75	04	52	37	45	64	53	85	75
5	1.54	1.61	1.50	1.64	1.46	1.68	1.43	1.72	1.39	1.76
8	05	05	52	75	92	60	25	59	53	73
5	1.54	1.61	1.50	1.64	1.47	1.68	1.43	1.72	1.40	1.76
9	46	34	99	97	45	75	85	66	19	72
6	1.54	1.61	1.51	1.65	1.47	1.68	1.44	1.72	1.40	1.76
0	85	62	44	18	97	89	43	74	83	71
6	1.55	1.61	1.51	1.65	1.48	1.69	1.44	1.72	1.41	1.76
1	24	89	89	40	47	04	99	81	46	71
6	1.55	1.62	1.52	1.65	1.48	1.69	1.45	1.72	1.42	1.76

2	62	16	32	61	96	18	54	88	06	71
6	1.55	1.62	1.52	1.65	1.49	1.69	1.46	1.72	1.42	1.76
3	99	43	74	81	43	32	07	96	65	71
6	1.56	1.62	1.53	1.66	1.49	1.69	1.46	1.73	1.43	1.76
4	35	68	15	01	90	46	59	03	22	72
6	1.56	1.62	1.53	1.66	1.50	1.69	1.47	1.73	1.43	1.76
5	70	94	55	21	35	60	09	11	78	73
6	1.57	1.63	1.53	1.66	1.50	1.69	1.47	1.73	1.44	1.76
6	04	18	95	40	79	74	58	19	33	75
6	1.57	1.63	1.54	1.66	1.51	1.69	1.48	1.73	1.44	1.76
7	38	43	33	60	22	88	06	27	86	76
6	1.57	1.63	1.54	1.66	1.51	1.70	1.48	1.73	1.45	1.76
8	71	67	70	78	64	01	53	35	37	78
6	1.58	1.63	1.55	1.66	1.52	1.70	1.48	1.73	1.45	1.76
9	03	90	07	97	05	15	99	43	88	80
7	1.58	1.64	1.55	1.67	1.52	1.70	1.49	1.73	1.46	1.76
0	34	13	42	15	45	28	43	51	37	83
71	1.58	1.64	1.55	1.67	1.52	1.70	1.49	1.73	1.46	1.76
	65	35	77	33	84	41	87	58	85	85
72	1.58	1.64	1.56	1.67	1.53	1.70	1.50	1.73	1.47	1.76
	95	57	11	51	23	54	29	66	32	88
73	1.59	1.64	1.56	1.67	1.53	1.70	1.50	1.73	1.47	1.76
	24	79	45	68	60	67	71	75	78	91
74	1.59	1.65	1.56	1.67	1.53	1.70	1.51	1.73	1.48	1.76
	53	00	77	85	97	79	12	83	22	94
75	1.59	1.65	1.57	1.68	1.54	1.70	1.51	1.73	1.48	1.76
	81	21	09	02	32	92	51	90	66	98
76	1.60	1.65	1.57	1.68	1.54	1.71	1.51	1.73	1.49	1.77
	09	41	40	19	67	04	90	99	09	01
77	1.60	1.65	1.57	1.68	1.55	1.71	1.52	1.74	1.49	1.77
	36	61	71	35	02	17	28	07	50	04
78	1.60	1.65	1.58	1.68	1.55	1.71	1.52	1.74	1.49	1.77
	63	81	01	51	35	29	65	15	91	08
79	1.60	1.66	1.58	1.68	1.55	1.71	1.53	1.74	1.50	1.77
	89	01	30	67	68	41	02	23	31	12
80	1.61	1.66	1.58	1.68	1.56	1.71	1.53	1.74	1.50	1.77
	14	20	59	82	00	53	37	30	70	16
81	1.61	1.66	1.58	1.68	1.56	1.71	1.53	1.74	1.51	1.77
	39	39	88	98	32	64	72	38	09	20

82	1.61	1.66	1.59	1.69	1.56	1.71	1.54	1.74	1.51	1.77
	64	57	15	13	63	76	06	46	46	24
83	1.61	1.66	1.59	1.69	1.56	1.71	1.54	1.74	1.51	1.77
	88	75	42	28	93	87	40	54	83	28
84	1.62	1.66	1.59	1.69	1.57	1.71	1.54	1.74	1.52	1.77
	12	93	69	42	23	99	72	62	19	32
85	1.62	1.67	1.59	1.69	1.57	1.72	1.55	1.74	1.52	1.77
	35	11	95	57	52	10	05	70	54	36
86	1.62	1.67	1.60	1.69	1.57	1.72	1.55	1.74	1.52	1.77
	58	28	21	71	80	21	36	78	89	40
87	1.62	1.67	1.60	1.69	1.58	1.72	1.55	1.74	1.53	1.77
	80	45	46	85	08	32	67	85	22	45
88	1.63	1.67	1.60	1.69	1.58	1.72	1.55	1.74	1.53	1.77
	02	62	71	99	36	43	97	93	56	49
89	1.63	1.67	1.60	1.70	1.58	1.72	1.56	1.75	1.53	1.77
	24	78	95	13	63	54	27	01	88	54
90	1.63	1.67	1.61	1.70	1.58	1.72	1.56	1.75	1.54	1.77
	45	94	19	26	89	64	56	08	20	58
91	1.63	1.68	1.61	1.70	1.59	1.72	1.56	1.75	1.54	1.77
	66	10	43	40	15	75	85	16	52	63
92	1.63	1.68	1.61	1.70	1.59	1.72	1.57	1.75	1.54	1.77
	87	26	66	53	41	85	13	23	82	67
93	1.64	1.68	1.61	1.70	1.59	1.72	1.57	1.75	1.55	1.77
	07	41	88	66	66	95	41	31	13	72
94	1.64	1.68	1.62	1.70	1.59	1.73	1.57	1.75	1.55	1.77
	27	57	11	78	91	06	68	38	42	76
95	1.64	1.68	1.62	1.70	1.60	1.73	1.57	1.75	1.55	1.77
	47	72	33	91	15	16	95	46	72	81
96	1.64	1.68	1.62	1.71	1.60	1.73	1.58	1.75	1.56	1.77
	66	87	54	03	39	26	21	53	00	85
97	1.64	1.69	1.62	1.71	1.60	1.73	1.58	1.75	1.56	1.77
	85	01	75	16	63	35	47	60	28	90
98	1.65	1.69	1.62	1.71	1.60	1.73	1.58	1.75	1.56	1.77
	04	16	96	28	86	45	72	67	56	95
99	1.65	1.69	1.63	1.71	1.61	1.73	1.58	1.75	1.56	1.77
	22	30	17	40	08	55	97	75	83	99
100	1.65	1.69	1.63	1.71	1.61	1.73	1.59	1.75	1.57	1.78
	40	44	37	52	31	64	22	82	10	04
101	1.65	1.69	1.63	1.71	1.61	1.73	1.59	1.75	1.57	1.78
	58	58	57	63	53	74	46	89	36	09

10	1.65	1.69	1.63	1.71	1.61	1.73	1.59	1.75	1.57	1.78
2	76	71	76	75	74	83	69	96	62	13
10	1.65	1.69	1.63	1.71	1.61	1.73	1.59	1.76	1.57	1.78
3	93	85	96	86	96	92	93	03	88	18
10	1.66	1.69	1.64	1.71	1.62	1.74	1.60	1.76	1.58	1.78
4	10	98	15	98	17	02	16	10	13	23
10	1.66	1.70	1.64	1.72	1.62	1.74	1.60	1.76	1.58	1.78
5	27	11	33	09	37	11	38	17	37	27



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